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... 2. **Error whitening** criterion. ... Since, the **cost function** of EWC is quadratic in nature, the Hessian matrix is ... we will assume that the signals are **noise**-free, and ...

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YN Rao, D Erdogmus, JC Principe - Signal Processing, IEEE Transactions on [see also Acoustics, ..., 2005 - [ieeexplore.ieee.org](#)

... RAO et al.: **ERROR WHITENING** CRITERION FOR ADAPTIVE FILTERING ... LMS A LGORITHM Consider the EWC **cost function** and its ... to ensure convergence in the **noisy** case when ...

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... estimates the stationary paint of the EWC **cost function**. ... simplicity, we will consider the **noise**-free case to derive the Recursive **Error Whitening** (REW) ...

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... The recently proposed **Error Whitening** Criterion (EWC) extends the MSE ... Lemma 2. In the **noise**-free case, (8 ... the previous discussions that the **cost function** in (8 ...

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... 3. **Error whitening** criterion: a review. ... Note that when  $\beta=0$ , (5) reduces to the MSE **cost function**. ... the MathML source for **noise**-free and **noisy** signals (denoted ...

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... **ERROR WHITENING** CRITERION THEORY ... The stochastic instantaneous gradient of the EWC **cost function** in (5) is ... Theorem I: In the **noise**-free case, EWC-LMS given in (7 ...

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D Erdogan, JC Principe, YN Rao - US Patent App. 10/814,441, 2004 - Google Patents

... reduces to the Mean Squared Error (MSB) **cost function**. ... referred to as the Recursive **Error Whitening** (REW) technique ... plant in the presence of **noise** comprising: (a ...

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